

**Office of the State Treasurer**  
**Lottery for Education Reserve Holdings**  
**As of June 30, 2017**

**Lottery for Education Reserve:** A dedicated portfolio that invests the Lottery for Education shortfall reserve funds with an overall portfolio effective duration that ranges between .10 and 2.50 with a neutral duration of .90. The performance objective is to meet or exceed the Bank of America Merrill Lynch 1-year U.S. Treasury Note Index.

**Duration: 0.72**

DESCRIPTION	ASSET CATEGORY	MATURITY	PAR VALUE	ORIGINAL COST	MARKET VALUE	MOODY'S	S&P
DOMESTIC BANK RATED A-1	Non-Collateralized Bank Deposit	07/01/17	\$ 25,002,466	\$ 25,002,466	\$ 25,002,466	P-1	A-1
DOMESTIC BANK RATED A-1	Collateralized Bank Deposit <sup>1</sup>	07/03/17	29,475,717	29,475,717	29,475,717	P-1	A-1
DOMESTIC BANK RATED A-1+	Term Repurchase Agreement <sup>2</sup>	07/14/17	100,000,000	100,000,000	100,000,000	NR	A-1+
FEDERAL FARM CREDIT BANK	Fixed Rate Bond	08/03/17	5,000,000	4,992,400	5,013,982	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	09/22/17	5,000,000	5,001,000	5,008,976	Aaa	AA+
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	11/15/17	5,000,000	5,005,150	5,004,432	Aaa	AAA
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	12/26/17	17,000,000	17,000,000	17,000,000	NR	A-1
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	12/26/17	50,000,000	50,000,000	50,000,000	NR	A-1
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Bond	04/09/18	10,000,000	9,987,125	9,979,563	Aaa	AA+
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	04/10/18	25,000,000	25,036,090	25,083,266	Aaa	AAA
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	06/15/18	10,000,000	9,981,606	9,970,934	Aaa	AAA
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	07/19/18	2,000,000	1,997,060	1,997,065	Aaa	AAA
FEDERAL HOME LOAN BANK	Fixed Rate Bond	07/25/18	5,000,000	4,993,600	4,992,858	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	08/15/18	10,000,000	10,004,500	9,999,870	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	09/14/18	10,200,000	10,233,726	10,202,824	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	10/01/18	10,000,000	9,989,650	9,961,445	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Bond	10/12/18	15,000,000	14,914,020	14,937,409	Aaa	AA+
U.S. TREASURY NOTE	U.S. Treasury	01/31/22	5,000,000	4,982,813	5,045,356	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	03/01/22	5,000,000	5,032,800	5,026,977	Aaa	AA+
			\$ 343,678,183	\$ 343,629,722	\$ 343,703,140		

Notes:

1. Collateralized Bank Accounts secured by collateral permitted by statute, held by a third-party custodian, marked-to-market daily, with market value equal to or exceeding 110% of the deposit; or a FHLB letter of credit.

2. Extendable Term Repurchase Agreements reprice monthly. If not extended at reprice date, both parties have option to call/put at par within 5 business days.

7/21/2017

UNAUDITED

**Schedule VII**